

Title: Means testing with an application to economic data

Author: Jan Došel

Department: Department of Probability and Mathematical Statistics

Supervisor: RNDr. Jitka Zichová, Dr., Department of Probability and Mathematical Statistics

Abstract: The bachelor thesis deals with multivariate analysis of variance as a statistical tool for comparing means of several random samples. In theoretical part, basic terms are described. Furthermore, a test statistic is derived from likelihood functions. The method is demonstrated by a simulation study in practical part.

Keywords: analysis of variance, hypothesis testing, multivariate normal distribution, likelihood function